

THE DYNAMICS OF THE STOCHASTIC SHADOW GIERER-MEINHARDT SYSTEM

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ABSTRACT. We consider the dynamics of the stochastic shadow Gierer-Meinhardt system with one-dimensional standard Brownian motion. We establish the global existence and uniqueness of solutions. We also prove a large deviation result.

Keywords: Stochastic shadow Gierer-Meinhardt system, Large deviation, Brownian motions.

Mathematics Subject Classification (2000): 60H05, 60H15, 60H30.

1. INTRODUCTION

In his pioneering work ([28]) in 1952, Turing explained the onset of pattern formation by an instability of an unpatterned state leading to a pattern. This approach is now commonly called *Turing diffusion-driven instability*. Since then many models have been studied to explore pattern formation, one of the most widely used class of models are those of the activator-inhibitor type. Among these one of the most popular models is the Gierer-Meinhardt system which after suitable re-scaling can be stated as follows:

$$(1.1) \quad \begin{cases} \partial_t A = \epsilon^2 \Delta A - A + \frac{A^p}{H^q} & \text{in } \mathcal{O}, \\ \tau \partial_t H = D \Delta H - H + \frac{A^\alpha}{H^\beta} & \text{in } \mathcal{O}, \\ \frac{\partial A}{\partial \nu} = \frac{\partial H}{\partial \nu} = 0 & \text{on } \partial \mathcal{O}, \end{cases}$$

where $\mathcal{O} \subset \mathbb{R}^d$ is a smooth and bounded domain and p, q, α, β are all positive with the condition $\frac{p-1}{\alpha} < \frac{q}{\beta+1}$. Gierer and Meinhardt originally suggested this system in 1972 to model (re)generation phenomena in *hydra*. Since then it has been studied by many authors, in particular to understand its role in pattern formation. We refer to [29] for more details about the recent development.

The dynamics of (1.1) remains far from being completely understood. Let us mention a few results in this direction. Global existence has been shown by Rothe for the three-dimensional case with the powers $p = 2, q = 1, \alpha = 2, \beta = 0$ ([26]), and by Jiang for $\frac{p-1}{\alpha} < 1$ ([11]). Blow-up in (1.1) can occur for $\frac{p-1}{\alpha} > 1$ since this even happens for the corresponding kinetic system ([20]).

LX is supported by the grant SRG2013-00064-FST.

The behaviour of the system (1.1) stands in marked contrast to its shadow system, which is formally obtained by taking the limit $D \rightarrow \infty$. Taking this limit we get

$$(1.2) \quad \begin{cases} \partial_t A = \epsilon^2 \Delta A - A + \frac{A^p}{\xi^q} & \text{in } \mathcal{O}, \\ \tau \dot{\xi} = -\xi + \frac{\overline{A^\alpha}}{\xi^\beta}, \\ \frac{\partial A}{\partial \nu} = 0 & \text{on } \partial \mathcal{O}, \end{cases}$$

where $\overline{A^\alpha} = \frac{1}{|\mathcal{O}|} \int_{\mathcal{O}} A^\alpha dx$. and $|\mathcal{O}|$ is the measure of \mathcal{O} . It was suggested by Keener ([12]) to study the system (1.2) and the name ‘‘shadow system’’ was proposed by Nishiura ([21]).

The dynamics for (1.2) has been less well studied than for (1.1). Global existence and finite-time blow-up have been explored by Li and Ni ([17]). In particular, they show that for $\frac{p-1}{\alpha} < \frac{2}{d+2}$ there is a unique global solution, whereas for $\frac{p-1}{\alpha} > \frac{2}{d}$ blow-up can occur. The range $\frac{2}{d} \geq \frac{p-1}{\alpha} \geq \frac{2}{d+2}$ remains open.

We are interested in the dynamics for the corresponding stochastic system, in which the stochastic term can be explained as some random *migrations*. Therefore we are going to consider the shadow Gierer-Meinhardt system with random migrations in the following form:

$$(1.3) \quad \begin{cases} \partial_t u = \Delta u - u + \frac{u^p}{\xi^q}, \\ d\xi = -\xi dt + \frac{\overline{u^\alpha}}{\xi^\beta} dt + \varepsilon \xi dB_t, \\ \frac{\partial u}{\partial \nu} = 0, \\ u(0) = v, \\ \xi(0) = \zeta. \end{cases}$$

where $u(t, x, \omega) : \mathbb{R}^+ \times \mathcal{O} \times \Omega \rightarrow \mathbb{R}^+$, $\xi(t, \omega) : \mathbb{R}^+ \times \Omega \rightarrow \mathbb{R}^+ \setminus \{0\}$ and $\varepsilon > 0$ is some constant and B_t is one-dimensional standard Brownian motion.

To our knowledge, the only other paper for stochastic Gierer-Meinhardt type systems is [13], which includes two coupled stochastic PDEs with bounded and Lipschitz nonlinearity. [13] only proved the *local* existence of the *positive* stochastic solution by Da Prato-Zabczyk’s approach ([4]). The nonlinearity in Eq. (1.3) is not bounded and far from being Lipschitz, but we shall prove the *global* existence of the strong positive solution.

Eq. (1.3) is a stochastic system which includes one deterministic PDE and one SDE with long range interactions. To our knowledge, this seems to be the first paper to study this type of stochastic systems. On the other hand, Eq. (1.3) can be taken as a highly degenerate stochastic PDEs (see [18] for more details), its ergodicity is a very challenging problem which will be studied in future papers (see [18, 16] for some work in this direction).

Our main result on global existence can be stated as follows:

Theorem 1.1. *Let p, q, α, β satisfy the following condition*

$$\frac{p-1}{\alpha} < \frac{q}{\beta+1}, \quad \frac{p-1}{\alpha} < \frac{2}{d+2}.$$

Eq. (1.3) has a unique global solution $(u, \xi) \in C([0, T]; C(\mathcal{O}, \mathbb{R}) \times \mathbb{R})$ for all $T > 0$ such that for all $t > 0$

$$u(t, x) \geq 0 \quad \forall x \in \mathcal{O}, \quad \xi(t) \geq e^{-\frac{3}{2}t - \varepsilon|B_t|} \zeta.$$

The large deviation principle will be introduced in Section 4 and its main result will be given in Theorem 4.4 below. As references for large deviation results on stochastic systems, we give the following list of articles which is far from being complete: [1]-[8], [19], [22]-[27], [31]-[33].

We shall follow the approach in [17] to prove Theorem 1, some ideas along the same lines have also appeared in [11, 21]. The random force in Eq. (1.3) produces some additional stochastic terms, which can be very large or even become infinite. To control these terms, we shall use a martingale inequality and modify the energy estimate in [17] by adding suitable stochastic terms and figuring out an explicit inequality. For the large deviation result, we shall follow the variational approach in [1] by checking the two assumptions of Theorem 4.4 therein (see Propositions 4.5 and 4.6 below). To prove these two propositions, we also need to use a martingale inequality and some special energy estimates.

The structure of this paper is as follows. In Section 2 we show local existence and uniqueness of solutions. In Section 3 we prove global existence and uniqueness. In Section 4 we prove the large deviation result. Finally, in Section 5 we discuss our results and give an outlook to open problems and further research.

2. LOCAL EXISTENCE AND UNIQUENESS OF THE SHADOW STOCHASTIC GIERER-MEINHARDT SYSTEM

Without loss of generality, we assume that $\varepsilon = 1$ in this and the next section. Write

$$B_t^* = \sup_{0 \leq s \leq t} |B_s| \quad \forall t > 0,$$

let $N > 0$ be a constant and define the following stopping time

$$\tau_N(\omega) = \inf\{t > 0 : |B_t(\omega)| \geq N\}.$$

It is clear that

$$(2.1) \quad \{\omega \in \Omega : \tau_N(\omega) \leq t\} = \{\omega \in \Omega : B_t^*(\omega) \geq N\}.$$

It is well known that $\sup_{0 \leq s \leq t} B_s$ satisfies

$$\mathbb{P} \left(\sup_{0 \leq s \leq t} B_s \in (x, x + dx) \right) = \frac{2}{\sqrt{2\pi t}} e^{-\frac{x^2}{2t}} dx, \quad x > 0.$$

Since

$$\begin{aligned}\mathbb{P}(B_t^* > x) &\leq \mathbb{P}\left(\sup_{0 \leq s \leq t} B_s > \frac{x}{2}\right) + \mathbb{P}\left(\sup_{0 \leq s \leq t} (-B_s) > \frac{x}{2}\right) \\ &= 2\mathbb{P}\left(\sup_{0 \leq s \leq t} B_s > \frac{x}{2}\right) = \frac{4}{\sqrt{2\pi t}} \int_{\frac{x}{2\sqrt{t}}}^{\infty} e^{-\frac{y^2}{2}} dy,\end{aligned}$$

the distribution of B_t^* has a density function f_t satisfying

$$(2.2) \quad f_t(x) \leq \frac{4}{\sqrt{2\pi t}} e^{-\frac{x^2}{8t}}.$$

For notational simplicity, we shall drop the variable ω in the random variables or random sets below if no confusions arise. Further define

$$(2.3) \quad S(t) = e^{(\Delta-1)t}, \quad R(t, B_t) = e^{-\frac{3}{2}t+B_t},$$

where Δ is the Laplace operator with Neumann boundary condition $C(\mathcal{O}; \mathbb{R}^d)$ is the space of all bounded continuous functions $f : \mathcal{O} \rightarrow \mathbb{R}^d$ with uniform norm. It is easy to check that $C(\mathcal{O}, \mathbb{R}^d)$ is closed under uniform norm. For notational simplicity, we shall write

$$\|f\|_C = \|f\|_{C(\mathcal{O}, \mathbb{R}^d)} \quad \forall f \in C(\mathcal{O}, \mathbb{R}^d).$$

It is clear that the following relations hold:

$$(2.4) \quad \begin{aligned}\|S(t)f\|_C &\leq \|f\|_C \quad \forall t > 0 \quad \forall f \in C(\mathcal{O}, \mathbb{R}^d), \\ \|f^p\|_C &\leq \|f\|_C^p \quad \forall p \geq 1 \quad \forall f \in C(\mathcal{O}, \mathbb{R}^d).\end{aligned}$$

For any (u, ξ) , recall

$$\|(u, \xi)\|_{C([0, T]; C \times \mathbb{R})} = \|u\|_{C([0, T]; C)} + \|\xi\|_{C([0, T]; \mathbb{R})} \quad \forall T > 0.$$

Let X, Y both be some quantities, we shall simply denote $Y \lesssim X$ if there exists some (not important constant) C such that $Y \leq CX$.

Lemma 2.1. *For every $N > 0$, there exists some T depending on $N, \|v\|_C$ and ζ such that for all $\omega \in \Omega$ up to a negligible set, Eq. (1.3) has a unique solution $(u, \xi) \in C([0, T \wedge \tau_N]; C(\mathcal{O}, \mathbb{R}) \times \mathbb{R})$ such that for all $t \in [0, T \wedge \tau_N]$*

$$(2.5) \quad \begin{aligned}u(t) &= S(t)v + \int_0^t S(t-s) \left(\frac{u^p(s)}{\xi^q(s)} \right) ds, \\ \xi(t) &= R(t, B_t)\zeta + \int_0^t R(t-s, B_t - B_s) \left(\frac{\overline{u^\alpha}(s)}{\xi^\beta(s)} \right) ds,\end{aligned}$$

with the property

$$(2.6) \quad \xi(t) \geq e^{-\frac{3}{2}t-N}\zeta \quad \forall t \in [0, T \wedge \tau_N].$$

Moreover, $(u(t), \xi(t))$ satisfies the first two equations in Eq. (1.3) for each $t \in (0, T \wedge \tau_N]$. In particular,

$$\xi(t) = \zeta - \int_0^t \xi(s) ds + \int_0^t \frac{\overline{u^\alpha}(s)}{\xi^\beta(s)} ds + \int_0^t \xi(s) dB_s \quad \forall t \in [0, T \wedge \tau_N].$$

Proof. For all $\omega \in \Omega$ up to a negligible set, define the following space

$$\mathcal{A}_{T,M,N,\omega} = \left\{ (u(\omega), \xi(\omega)) \in C([0, T \wedge \tau_N(\omega)]; C(\mathcal{O}, \mathbb{R}) \times \mathbb{R}^+) : \right. \\ \left. \begin{aligned} &u(\omega, t) \geq 0, \xi(\omega, t) \geq e^{-\frac{3}{2}t-N}\zeta, \quad \forall 0 \leq t \leq T \wedge \tau_N(\omega); \\ &u(0) = v, \xi(0) = \zeta; \|(u, \xi)(\omega)\|_{C([0, T \wedge \tau_N(\omega)]; C \times \mathbb{R})} \leq M. \end{aligned} \right\},$$

where $T \in (0, 1]$ is some number depending on M, N, v, ζ to be determined later and

$$M > 2 + \|v\|_C + e^N \zeta.$$

We shall drop all the ω in the definition of $\mathcal{A}_{T,M,N,\omega}$ in the argument below for notational simplicity.

For all $(u_1, \xi_1), (u_2, \xi_2) \in \mathcal{A}_{T,M,N}$, define

$$d_T((u_1, \xi_1), (u_2, \xi_2)) = \|(u_1, \xi_1) - (u_2, \xi_2)\|_{C([0, T \wedge \tau_N]; C \times \mathbb{R})}.$$

It is easy to check that under the distance d_T the set $\mathcal{A}_{T,M,N}$ is a closed metric space.

For each $(u, \xi) \in \mathcal{A}_{T,M,N}$, define

$$(2.7) \quad \begin{aligned} [\mathcal{F}_1(u, \xi)](t) &= S(t)v + \int_0^t S(t-s) \left(\frac{u^p(s)}{\xi^q(s)} \right) ds, \\ [\mathcal{F}_2(u, \xi)](t) &= R(t, B_t)\zeta + \int_0^t R(t-s, B_t - B_s) \left(\frac{\overline{u^\alpha}(s)}{\xi^\beta(s)} \right) ds, \end{aligned}$$

where S and R are defined in (2.3). For further use, we simply denote

$$\mathcal{F}(u, \xi) = (\mathcal{F}_1(u, \xi), \mathcal{F}_2(u, \xi)).$$

We shall prove below that

(i) There exists some \hat{T} depending on $N, M, \|v\|_C$ and ζ such that

$$(2.8) \quad \mathcal{F}(u, \xi) \in \mathcal{A}_{T,M,N}$$

for any $(u, \xi) \in \mathcal{A}_{T,M,N}$ with $T = \hat{T}$.

(ii) There exists some \tilde{T} depending on $N, M, \|v\|_C$ and ζ such that

$$(2.9) \quad d_T(\mathcal{F}(u_1, \xi_1), \mathcal{F}(u_2, \xi_2)) \leq \frac{1}{2} d_T((u_1, \xi_1), (u_2, \xi_2))$$

for any $(u_1, \xi_1), (u_2, \xi_2) \in \mathcal{A}_{T,M,N}$ with $T = \tilde{T}$.

By the definition of $\mathcal{A}_{T,M,N}$, taking $T = \min\{\tilde{T}, \hat{T}\}$, it is clear that (2.8) holds for any $(u, \xi) \in \mathcal{A}_{T,M,N}$ and that (2.9) holds for any $(u_1, \xi_1), (u_2, \xi_2) \in \mathcal{A}_{T,M,N}$. Thus, we apply Banach fixed point theorem to obtain a local unique solution in the sense of (2.5). Differentiating both sides of (2.5) ([10]), we immediately get that (u, ξ) satisfies the first two equations of Eq. (1.3) and that the desired stochastic integral equation holds.

Now we only need to show the statements (i) and (ii) from above. Let C be some positive constants depending only on α, β, p, q , whose exact values may vary from case to case.

Let us first show (i). For any $(u, \xi) \in \mathcal{A}_{\hat{T},M,N}$ with \hat{T} to be determined below, it is clear $\mathcal{F}(u, \xi)(0) = (v, \zeta)$. Since $S(t)$ maps a positive function to a positive one, it is easy to see

$$[\mathcal{F}_1(u, \xi)](t) \geq 0 \quad \forall t \in [0, \hat{T} \wedge \tau_N].$$

By (2.4), for all $t \in [0, \hat{T} \wedge \tau_N]$ we have

$$\begin{aligned} \|[\mathcal{F}_1(u, \xi)](t)\|_C &\leq \|v\|_C + e^{\frac{3}{2}q+Nq}\zeta^{-q} \int_0^t \|u(s)\|_C^p ds \\ &\leq \|v\|_C + e^{\frac{3}{2}q+Nq}\zeta^{-q} M^p t, \end{aligned}$$

and

$$\begin{aligned} |[\mathcal{F}_2(u, \xi)](t)| &\leq e^{-\frac{3}{2}t+B_t}\zeta + e^{\frac{3}{2}\beta t+N\beta} \int_0^t e^{-\frac{3}{2}(t-s)+B_t-B_s} \|u(s)\|_C^\alpha ds \\ &\leq e^N \zeta + e^{\frac{3}{2}\beta+N\beta+2N} M^\alpha t \end{aligned}$$

Taking $\hat{T} = \min\{T_1, T_2\}$ with $T_1 = e^{-\frac{3}{2}q-Nq}\zeta^q M^{-p}$ and $T_2 = e^{-\frac{3}{2}\beta-N\beta-2N} M^{-\alpha}$, from the above two inequalities we get

$$\|\mathcal{F}(u, \xi)\|_{C([0, \hat{T} \wedge \tau_N]; C \times \mathbb{R})} \leq 2 + \|v\|_C + e^N \zeta \leq M.$$

Hence, $\mathcal{F}(u, \xi) \in \mathcal{A}_{\hat{T},M,N}$.

Next we show (ii). For any $(u_1, \xi_1), (u_2, \xi_2) \in \mathcal{A}_{\tilde{T},M,N}$ with \tilde{T} to be determined below, observe that for all $t \in [0, \tilde{T} \wedge \tau_N]$

$$\|[\mathcal{F}_1(u_1, \xi_1)](t) - [\mathcal{F}_1(u_2, \xi_2)](t)\|_C \leq \int_0^t \left\| \frac{u_1^p(s)}{\xi_1^q(s)} - \frac{u_2^p(s)}{\xi_2^q(s)} \right\|_C ds \leq I_1(t) + I_2(t)$$

where

$$\begin{aligned} I_1(t) &= \int_0^t \frac{\|u_1^p(s) - u_2^p(s)\|_C}{\xi_1^q(s)} ds, \\ I_2(t) &= \int_0^t \|u_2^p(s)\|_C \left| \frac{1}{\xi_1^q(s)} - \frac{1}{\xi_2^q(s)} \right| ds. \end{aligned}$$

Writing $u_{1,2,\lambda}(s) = \lambda u_1(s) + (1 - \lambda)u_2(s)$ for $\lambda \in [0, 1]$, by (2.4) we have

$$\begin{aligned}
 \|u_1^p(s) - u_2^p(s)\|_C &\leq p \int_0^1 \|(u_{1,2,\lambda}(s))^{p-1} (u_1(s) - u_2(s))\|_C d\lambda \\
 (2.10) \quad &\leq p \int_0^1 \|u_{1,2,\lambda}(s)\|_C^{p-1} \|u_1(s) - u_2(s)\|_C d\lambda \\
 &\leq pM^{p-1} \|u_1(s) - u_2(s)\|_C.
 \end{aligned}$$

Thus

$$I_1(t) \leq pe^{\frac{3}{2}q+Nq}\zeta^{-q}M^{p-1}t \|u_1 - u_2\|_{C([0,t];C)} \quad \forall t \in [0, \tilde{T} \wedge \tau_N].$$

Writing $\xi_{1,2,\lambda}(s) = \lambda \xi_1(s) + (1 - \lambda)\xi_2(s)$ for $\lambda \in [0, 1]$, we have

$$\begin{aligned}
 I_2(t) &\leq q \int_0^t M^p \int_0^1 \frac{|\xi_1(s) - \xi_2(s)|}{(\xi_{1,2,\lambda}(s))^{q+1}} d\lambda ds \\
 &\leq qe^{(\frac{3}{2}+N)(q+1)}\zeta^{-(q+1)}M^p t \|\xi_1 - \xi_2\|_{C([0,t];\mathbb{R})} \quad \forall t \in [0, \tilde{T} \wedge \tau_N],
 \end{aligned}$$

which, together with the estimate of I_1 , implies that for all $t \in [0, \tilde{T} \wedge \tau_N]$

$$\begin{aligned}
 (2.11) \quad &\|\mathcal{F}_1(u_1, \xi_1) - \mathcal{F}_1(u_2, \xi_2)\|_{C([0,t];C)} \\
 &\leq Ce^{(\frac{3}{2}+N)q}\zeta^{-q}M^{p-1} \left(1 + e^{\frac{3}{2}+N}M\zeta^{-1}\right) t \|(u_1, \xi_1) - (u_2, \xi_2)\|_{C([0,t];C \times \mathbb{R})}.
 \end{aligned}$$

A similar argument as above gives that for all $t \in [0, \tilde{T} \wedge \tau_N]$,

$$\begin{aligned}
 (2.12) \quad &\|\mathcal{F}_2(u_1, \xi_1) - \mathcal{F}_2(u_2, \xi_2)\|_{C([0,t];\mathbb{R})} \\
 &\leq Ce^{2N+(\frac{3}{2}+N)\beta}\zeta^{-\beta}M^{\alpha-1}(1 + e^{\frac{3}{2}+N}M\zeta^{-1})t \|(u_1, \xi_1) - (u_2, \xi_2)\|_{C([0,t];C \times \mathbb{R})}.
 \end{aligned}$$

From the above two inequalities, there exists some \tilde{T} depending on M, N, ζ such that

$$\|\mathcal{F}(u_1, \xi_1) - \mathcal{F}(u_2, \xi_2)\|_{C([0,\tilde{T} \wedge \tau_N];C \times \mathbb{R})} \leq \frac{1}{2} \|(u_1, \xi_1) - (u_2, \xi_2)\|_{C([0,\tilde{T} \wedge \tau_N];C \times \mathbb{R})}$$

i.e.,

$$d_{\tilde{T}}(\mathcal{F}(u_1, \xi_1), \mathcal{F}(u_2, \xi_2)) \leq \frac{1}{2} d_{\tilde{T}}((u_1, \xi_1), (u_2, \xi_2)).$$

□

3. GLOBAL EXISTENCE AND UNIQUENESS OF THE SHADOW STOCHASTIC GIERER-MEINHARDT SYSTEM

3.1. Some a priori estimates. To prove the global existence and uniqueness theorem, we assume that $(u(t), \xi(t))_{0 \leq t \leq 1}$ is a solution of Eq. (1.3) such that

$$u \in C([0, 1]; C(\mathcal{O}, \mathbb{R})), \quad \xi \in C([0, 1], \mathbb{R}) \quad a.s.,$$

and prove the following a priori estimates of (u, ξ) .

Lemma 3.1. *We have*

$$(3.1) \quad \xi(t) \geq e^{-\frac{3}{2}t+B_t} \zeta \quad \forall t > 0,$$

$$(3.2) \quad \inf_{0 \leq s \leq t} \xi(s) \geq e^{-\frac{3}{2}t-B_t^*} \zeta \quad \forall t > 0,$$

$$(3.3) \quad \sup_{0 \leq t \leq 1} \xi(t) \lesssim e^{B_1^*} \zeta + e^{2B_1^*} \left(\sup_{0 \leq t \leq 1} \overline{u^\alpha}(t) \right)^{\frac{1}{1+\beta}}.$$

Proof. Applying Itô formula to $\xi^{1+\beta}(t)$ we have

$$(3.4) \quad d\xi^{1+\beta}(t) = \frac{1}{2}(1+\beta)(\beta-2)\xi^{1+\beta}(t)dt + (1+\beta)\xi^{1+\beta}(t)dB_t + (1+\beta)\overline{u^\alpha}(t)dt,$$

which implies

$$(3.5) \quad \begin{aligned} \xi^{1+\beta}(t) &= e^{-\frac{3}{2}(1+\beta)t+(1+\beta)B_t} \zeta^{1+\beta} \\ &+ (1+\beta) \int_0^t e^{-\frac{3}{2}(1+\beta)(t-s)+(1+\beta)(B_t-B_s)} \overline{u^\alpha}(s) ds, \end{aligned}$$

which clearly implies the desired three inequalities. \square

Let $\delta > 0$ be some fixed number and define

$$\mathcal{M}_\delta(t) = \int_0^t \xi^{-\delta}(s) dB_s, \quad \mathcal{M}_\delta^* = \sup_{0 \leq t \leq 1} \mathcal{M}_\delta(t).$$

Lemma 3.2. *For all $M > 0$ we have*

$$(3.6) \quad \mathbb{E} \mathcal{M}_\delta^* \leq C$$

where C depends only on δ, ζ . Moreover, we have

$$\mathcal{M}_\delta^* < \infty \quad a.s..$$

Proof. It follows from the martingale inequality and Itô isometry that

$$\begin{aligned} \mathbb{E} \mathcal{M}_\delta^* &\leq \left[\mathbb{E} \sup_{0 \leq t \leq 1} \left| \int_0^t \xi^{-\delta}(s) dB_s \right|^2 \right]^{\frac{1}{2}} \\ &\leq \sqrt{2} \left[\mathbb{E} \left| \int_0^1 \xi^{-\delta}(s) dB_s \right|^2 \right]^{\frac{1}{2}} = \sqrt{2} \left[\int_0^1 \mathbb{E} \xi^{-2\delta}(s) ds \right]^{\frac{1}{2}}. \end{aligned}$$

This and (3.1) further give

$$\mathbb{E} \mathcal{M}_\delta^* \leq \sqrt{2} \zeta^{-\delta} \int_0^1 \mathbb{E} e^{3\delta t - 2\delta B_t} ds,$$

which immediately implies the desired inequality. \square

Lemma 3.3. *Let $\delta > 0$. We have*

$$(3.7) \quad \int_0^1 \frac{\overline{u^\alpha}(s)}{\xi^{1+\beta+\delta}(s)} ds \leq \Lambda(\delta, \zeta, B, \mathcal{M}_\delta^*),$$

where

$$\Lambda(\delta, \zeta, B, \mathcal{M}_\delta^*) = \delta^{-1} \zeta^{-\delta} + \frac{3+\delta}{2} e^{\frac{3}{2}\delta + \delta B_1^*} \zeta^{-\delta} + \mathcal{M}_\delta^*.$$

Proof. Applying Itô formula to $\xi^{-\delta}(t)$, we get

$$\xi^{-\delta}(t) - \zeta^{-\delta} = \frac{\delta(3+\delta)}{2} \int_0^t \xi^{-\delta}(s) ds - \delta \int_0^t \frac{\overline{u^\alpha}(s)}{\xi^{1+\delta+\beta}(s)} ds - \delta \int_0^t \xi^{-\delta}(s) dB_s,$$

which gives

$$\begin{aligned} \int_0^t \frac{\overline{u^\alpha}(s)}{\xi^{1+\delta+\beta}(s)} ds &\leq \delta^{-1} \zeta^{-\delta} + \frac{3+\delta}{2} \int_0^t \xi^{-\delta}(s) ds + \sup_{0 \leq t \leq 1} \left| \int_0^t \xi^{-\delta}(s) dB_s \right| \\ &\leq \delta^{-1} \zeta^{-\delta} + \frac{3+\delta}{2} \int_0^t e^{\frac{3}{2}\delta s - \delta B_s} \zeta^{-\delta} ds + \sup_{0 \leq t \leq 1} \left| \int_0^t \xi^{-\delta}(s) dB_s \right| \end{aligned}$$

where the last inequality is by (3.1). This immediately yields the desired inequality. \square

Next we shall follow the spirit in [17] to prove the following energy estimates, which is the key point for establishing the global solution.

Lemma 3.4. *Let $\rho > 0$ be some number such that*

$$(3.8) \quad \rho < \frac{q}{1+\beta}, \quad \frac{p-1}{\alpha} < \rho < \frac{2}{d+2}.$$

Let $\ell > 0$ and let

$$\theta = \frac{1}{\ell}(p-1-\alpha\rho+\ell), \quad \gamma = \frac{d(\rho+\theta-1)}{2\theta}.$$

Let $\delta \in (0, \frac{q-\rho-\rho\beta}{\rho})$. As ℓ is sufficiently large so that $\theta \in (0, 1)$, $\gamma \in (0, 1)$ and $\frac{\rho}{1-\gamma\theta} \in (0, 1)$, we have

$$(3.9) \quad \sup_{0 \leq t \leq 1} \|u(t)\|_{L^\ell}^\ell \leq C \left(\|v\|_{L^\ell}^{\frac{(1-\theta\gamma)\ell}{1-\theta}} + \Theta^{\frac{1-\theta\gamma}{1-\theta}} \Lambda^{\frac{\rho}{1-\theta}}(\delta, \zeta, B, \mathcal{M}_\delta^*) \right) \vee 1$$

where C depends on p, q, α, β and $\Lambda(\delta, \zeta, B, \mathcal{M}_\delta^*)$ is defined in Lemma 3.3 and

$$\Theta = e^{\frac{3}{2} \frac{q-\rho(1+\beta+\delta)}{1-\theta\gamma}} \zeta^{\frac{\rho(1+\beta+\delta)-q}{1-\theta\gamma}} e^{\frac{q-\rho(1+\beta+\delta)}{1-\theta\gamma} B_1^*}.$$

Proof. Without loss of generality, we assume $|\mathcal{O}| = 1$ in this proof. Let ℓ be a large number to be chosen later and write

$$w(t) = u^{\ell/2}(t).$$

Then a straightforward calculation gives

$$(3.10) \quad \partial_t \|w\|_{L^2}^2 = -\frac{4d(\ell-1)}{\ell} \|\nabla w\|_{L^2}^2 - \ell \|w\|_{L^2}^2 + \frac{\ell}{\xi^q} \int_{\mathcal{O}} u^{p-1+\ell} dx.$$

Note that $\theta \in (0, 1)$ as ℓ is large and $\lim_{\ell \rightarrow \infty} \theta = 1$. By the second inequality of (3.8) we have

$$(3.11) \quad 0 < \gamma < 1 \quad \text{as } \ell \text{ is sufficiently large,}$$

by Hölder inequality and the following Gagliardo-Nirenberg inequality

$$(3.12) \quad \|w\|_{L^{\frac{2\theta}{1-\rho}}} \leq C (\|\nabla w\|_{L^2} + \|w\|_{L^2})^\gamma \|w\|_{L^2}^{1-\gamma},$$

we have

$$(3.13) \quad \begin{aligned} \frac{1}{\xi^q} \int_{\mathcal{O}} u^{p-1+\ell} dx &= \frac{1}{\xi^q} \int_{\mathcal{O}} u^{\alpha\rho} u^{p-1-\alpha\rho+\ell} dx \\ &\leq \xi^{\rho(1+\beta+\delta)-q} \left(\int_{\mathcal{O}} w^{\frac{2\theta}{1-\rho}} dx \right)^{1-\rho} \left(\frac{\overline{u^\alpha}}{\xi^{1+\beta+\delta}} \right)^\rho \\ &\leq C \xi^{\rho(1+\beta+\delta)-q} (\|\nabla w\|_{L^2} + \|w\|_{L^2})^{2\theta\gamma} \|w\|_{L^2}^{2\theta(1-\gamma)} \left(\frac{\overline{u^\alpha}}{\xi^{1+\beta+\delta}} \right)^\rho. \end{aligned}$$

Note that $\gamma \in (0, 1)$, the above and Young inequalities give

$$\begin{aligned} \frac{1}{\xi^q} \int_{\mathcal{O}} u^{p-1+\ell} dx &\leq \theta \gamma c^{\frac{1}{\gamma\theta}} (\|\nabla w\|_{L^2} + \|w\|_{L^2})^2 \\ &\quad + C \xi^{\frac{\rho(1+\beta+\delta)-q}{1-\theta\gamma}} \left(\frac{\overline{u^\alpha}}{\xi^{1+\beta+\delta}} \right)^{\frac{\rho}{1-\gamma\theta}} \|w\|_{L^2}^{\frac{2\theta(1-\gamma)}{1-\theta\gamma}}, \end{aligned}$$

this, together with (3.10), yields that as c is sufficiently small

$$(3.14) \quad \begin{aligned} \partial_t \|w\|_{L^2}^2 &\leq C \xi^{\frac{\rho(1+\beta+\delta)-q}{1-\theta\gamma}} \left(\frac{\overline{u^\alpha}}{\xi^{1+\beta+\delta}} \right)^{\frac{\rho}{1-\gamma\theta}} \|w\|_{L^2}^{\frac{2\theta(1-\gamma)}{1-\theta\gamma}} \\ &\leq C \left(\inf_{0 \leq s \leq 1} \xi(s) \right)^{\frac{\rho(1+\beta+\delta)-q}{1-\theta\gamma}} \left(\frac{\overline{u^\alpha}}{\xi^{1+\beta+\delta}} \right)^{\frac{\rho}{1-\gamma\theta}} \|w\|_{L^2}^{\frac{2\theta(1-\gamma)}{1-\theta\gamma}} \quad \forall t \in [0, 1], \end{aligned}$$

where the last inequality is by the fact $\frac{\rho(1+\beta+\delta)-q}{1-\theta\gamma} < 0$ (due to the assumption of δ). Thanks to (3.2), we have

$$(3.15) \quad \left(\inf_{0 \leq t \leq 1} \xi(t) \right)^{\frac{\rho(1+\beta+\delta)-q}{1-\theta\gamma}} \leq \Theta.$$

Writing $\eta(t) = \|w(t)\|_{L^2}^2$, it follows from (3.14) and (3.15) that

$$(3.16) \quad \partial_t \eta(t) \leq C \Theta \left(\sup_{0 \leq t \leq 1} \eta(t) \right)^{\frac{\theta(1-\gamma)}{1-\theta\gamma}} \left(\frac{\overline{u^\alpha}(t)}{\xi^{1+\beta+\delta}(t)} \right)^{\frac{\rho}{1-\gamma\theta}} \quad \forall t \in [0, 1].$$

Thanks to the second inequality in (3.8), we have $\frac{\rho}{1-\gamma\theta} < 1$ as ℓ is sufficiently large, thus the above and Hölder inequalities give

$$(3.17) \quad \sup_{0 \leq t \leq 1} \eta(t) \leq \eta(0) + C\Theta \left(\int_0^1 \frac{\overline{u^\alpha}(s)}{\xi^{1+\beta+\delta}(s)} ds \right)^{\frac{\rho}{1-\gamma\theta}} \left(\sup_{0 \leq t \leq 1} \eta(t) \right)^{\frac{\theta(1-\gamma)}{1-\theta\gamma}}$$

If $\sup_{0 \leq t \leq 1} \eta(t) > 1$, (3.17) implies

$$\left(\sup_{0 \leq t \leq 1} \eta(t) \right)^{\frac{1-\theta}{1-\theta\gamma}} \leq \eta(0) + C\Theta \left(\int_0^1 \frac{\overline{u^\alpha}(s)}{\xi^{1+\beta+\delta}(s)} ds \right)^{\frac{\rho}{1-\gamma\theta}}$$

and thus

$$\sup_{0 \leq t \leq 1} \eta(t) \leq \eta^{\frac{1-\gamma\theta}{1-\theta}}(0) + C\Theta^{\frac{1-\theta\gamma}{1-\theta}} \left(\int_0^1 \frac{\overline{u^\alpha}(s)}{\xi^{1+\beta+\delta}(s)} ds \right)^{\frac{\rho}{1-\theta}}.$$

This and Lemma 3.3 give

$$\sup_{0 \leq t \leq 1} \eta(t) \leq C \left(\|v\|_{L^\ell}^{\frac{(1-\theta\gamma)\ell}{1-\theta}} + \Theta^{\frac{1-\theta\gamma}{1-\theta}} \Lambda^{\frac{\rho}{1-\theta}}(\delta, \zeta, B, \mathcal{M}_\delta) \right) \quad \text{if } \sup_{0 \leq t \leq 1} \eta(t) > 1.$$

Combining this with the case $\sup_{0 \leq t \leq 1} \eta(t) \leq 1$ immediately yields the desired inequality. \square

3.2. Existence and uniqueness of the global solution. Before proving the global existence and uniqueness of the solution, we recall some facts from ([15, pp. 15-16]). Take Δ with Neumann boundary as an operator on $L^\theta(\mathcal{O})$ with $\theta \geq 1$, the associated Helmholtz operator is defined

$$\mathcal{H} = I - \Delta,$$

we can define \mathcal{H}^α for all α since $S(t)$ is an analytic operator. Define $D(\mathcal{H}_\theta^\alpha)$ the domain of \mathcal{H}^α equipped with the norm $\|\cdot\|_{D(\mathcal{H}_\theta^\alpha)} = \|\cdot\|_{L^\theta} + \|\mathcal{H}^\alpha \cdot\|_{L^\theta}$. There exists some $t_0 > 0$ such that for all $t \in (0, t_0]$

$$(3.18) \quad \|\mathcal{H}^\alpha S(t) \cdot\|_{D(\mathcal{H}_\theta^\alpha)} \lesssim t^{-\alpha} \|\cdot\|_{L^\theta}.$$

As $\alpha > \frac{d}{2\theta}$, $D(\mathcal{H}^\alpha)$ is continuously embedded in $C(\mathcal{O})$

Proof of Theorem 1.1. The properties of the solution is easy to get from the previous a priori estimates. We shall concentrate on proving the global unique solution and follow the spirit in [15].

By the a priori estimates of (3.3) and (3.2), to show the global existence of Eq. (1.3), it suffices to show that u can be globally extended. Suppose that there exists some measurable set $A \subset \Omega$ with $\mathbb{P}(A) > 0$ such that for each $\omega \in A$ there exists some T_ω^* such that

$$\lim_{t \uparrow T_\omega^*} \|u(t)\|_C = \infty.$$

Without loss of generality, we may assume $T_\omega^* < 1$. Without loss of generality, we assume that $T_\omega^* > t_0$ where t_0 is the constant in (3.18). Let $t^* = T_\omega^* - \frac{t_0}{2}$, choosing p

such that $\frac{d}{2p} < 1$ and some $\alpha \in (\frac{d}{2p}, 1)$, by (3.18) and (3.2), for all $t \in (t^*, T_\omega^* - \varepsilon]$ with any $\varepsilon \in (0, t_0/4)$ we have

(3.19)

$$\begin{aligned} \|u(t)\|_{D(\mathcal{H}_\theta^\alpha)} &\leq \|S(t - t^*)u(t^*)\|_{D(\mathcal{H}_\theta^\alpha)} + \int_{t^*}^t \left\| S(t - s) \frac{u(s)^p}{\xi(s)^q} \right\|_{D(\mathcal{H}_\theta^\alpha)} ds \\ &\lesssim (t - t^*)^{-\alpha} \|u(t^*)\|_{L^\theta} + \int_{t^*}^t (t - s)^{-\alpha} \frac{\|u(s)\|_{L^{\theta p}}^p}{\xi(s)^q} ds \\ &\lesssim (t - t^*)^{-\alpha} \|u(t^*)\|_{L^\theta} + e^{\frac{3}{2}qt + qB_1^*} \zeta^{-q} (t - t^*)^{1-\alpha} \sup_{0 \leq s \leq T_\omega^* - \varepsilon} \|u(s)\|_{L^{\theta p}}^p. \end{aligned}$$

where $\sup_{0 \leq s \leq T_\omega^* - \varepsilon} \|u(s)\|_{L^{\theta p}} \leq \tilde{C}$ where \tilde{C} only depends on $v, \zeta, p, q, \theta, \alpha, \beta, \omega$ by Lemma 3.4. Since $\varepsilon \in (0, t_0/4)$ and $t^* = T_\omega^* - \frac{t_0}{2}$, from the above inequality we get

$$\|u(T_\omega^* - \varepsilon)\|_{D(\mathcal{H}_\theta^\alpha)} \lesssim t_0^{-\alpha} \|v\|_{L^\theta} + e^{\frac{3}{2}qt + qB_1^*} \zeta^{-q} t_0^{1-\alpha} \tilde{C}.$$

By the Sobolev embedding, we further get

$$\|u(T_\omega^* - \varepsilon)\|_C \lesssim t_0^{-\alpha} \|u(t^*)\|_{L^\theta} + e^{\frac{3}{2}qt + qB_1^*} \zeta^{-q} t_0^{1-\alpha} \tilde{C}.$$

Since $\varepsilon > 0$ can be arbitrarily small, we have

$$\|u(T_\omega^* -)\|_C \lesssim t_0^{-\alpha} \|u(t^*)\|_{L^\theta} + e^{\frac{3}{2}qt + qB_1^*} \zeta^{-q} t_0^{1-\alpha} \tilde{C}.$$

Contradiction. Hence, Eq. (1.3) admits a global unique solution for all $\omega \in \Omega$ a.s.. \square

4. LARGE DEVIATION RESULTS

Now we recall the definition of the large deviation principle. Let $\{X^\varepsilon, \varepsilon > 0\}$ be a family of random variables defined on a probability space $(\Omega, \mathcal{F}, \mathbb{P})$ and taking values in a Polish space \mathcal{E} . Denote expectation with respect to \mathbb{P} by \mathbb{E} . The large deviation principle is concerned with exponential decay of $\mathbb{P}(X^\varepsilon \in O)$ as $\varepsilon \rightarrow 0$.

Definition 4.1. (Rate function) A function $I : \mathcal{E} \rightarrow [0, \infty]$ is called a rate function on \mathcal{E} , if for each $M < \infty$ the level set $\{x \in \mathcal{E} : I(x) \leq M\}$ is a compact subset of \mathcal{E} . For $O \in \mathcal{B}(\mathcal{E})$, we define $I(O) \doteq \inf_{x \in O} I(x)$.

Definition 4.2. (Large deviation principle) Let I be a rate function on \mathcal{E} . The sequence $\{X^\varepsilon\}$ is said to satisfy the large deviation principle on \mathcal{E} with rate function I if the following two conditions hold.

a. Large deviation upper bound. For each closed subset F of \mathcal{E} ,

$$\limsup_{\varepsilon \rightarrow 0} \varepsilon \log \mathbb{P}(X^\varepsilon \in F) \leq -I(F).$$

b. Large deviation lower bound. For each open subset G of \mathcal{E} ,

$$\limsup_{\varepsilon \rightarrow 0} \varepsilon \log \mathbb{P}(X^\varepsilon \in G) \geq -I(G).$$

Remark 4.3. Note that the I above is a function from sets to real numbers. To define the rate function I , it suffices to define its value at each point.

4.1. Large deviation result and the method. Without loss of generality, we shall prove the LDP result for the dynamics in the time interval $[0, 1]$. Before stating our large deviation result, let us first recall the following preliminary.

The Cameron-Martin space associated to the Brownian motion B_t is as follows:

$$H = \{h \in H^1([0, 1]; \mathbb{R}) : h(t) = \int_0^t \dot{h}(s) ds, \|\dot{h}\|_{L^2([0, 1], \mathbb{R})} < \infty\}.$$

H is a Hilbert space with the norm

$$\|h\|_H = \|\dot{h}\|_{L^2([0, 1], \mathbb{R})} \quad \forall h \in H.$$

It is clear to see

$$(4.1) \quad |h(t) - h(s)| \leq \|h\|_H \quad \forall 0 \leq s < t \leq 1.$$

Fix $N > 0$, and denote

$$\mathcal{A}_N^d = \{h \in H, \|h\|_H \leq N\}.$$

Then \mathcal{A}_N^d is a compact Polish space endowed with the weak topology of H . Denote the weak convergence in \mathcal{A}_N^d by $\cdot \rightharpoonup \cdot$, for $\{h_n\}_n \subset H$ and $h \in H$, $h_n \rightharpoonup h$ if

$$\lim_{n \rightarrow \infty} \int_0^1 \phi(s) \dot{h}_n(s) ds = \int_0^1 \phi(s) \dot{h}(s) ds \quad \forall \phi \in L^2([0, 1]; \mathbb{R}).$$

Define

$$\begin{aligned} \mathcal{A}^s = \{h; h : \Omega \times [0, 1] \rightarrow \mathbb{R} \text{ satisfies } h(\omega, \cdot) \in H \quad \forall \omega \in \Omega \\ \text{and } h(\cdot, t) \text{ is } \mathcal{F}_t \text{ measurable } \forall t \in [0, 1]\} \end{aligned}$$

and for all $N > 0$

$$\mathcal{A}_N^s = \{h \in \mathcal{A}^s : \|h(\omega)\|_H \leq N \quad \forall \omega \in \Omega\}.$$

Let $h \in H$, consider the following differential equation

$$(4.2) \quad \begin{aligned} \partial_t u_h &= \Delta u_h - u_h + \frac{u_h^p}{\xi_h^q}, \\ d\xi_h &= -\xi_h dt + \frac{\overline{u_h^\alpha}}{\xi_h^\beta} dt + \xi_h dh(t), \end{aligned}$$

with the same boundary and initial conditions as in Eq. (1.3).

Let $\varepsilon \in [0, 1]$ and let $(h_\varepsilon)_{0 \leq \varepsilon \leq 1} \subset \mathcal{A}^s$, to study the large deviation of Eq. (1.3), we also need to consider the following stochastic PDEs:

$$(4.3) \quad \begin{aligned} \partial_t u_{\varepsilon, h_\varepsilon} &= \Delta u_{\varepsilon, h_\varepsilon} - u_{\varepsilon, h_\varepsilon} + \frac{u_{\varepsilon, h_\varepsilon}^p}{\xi_{\varepsilon, h_\varepsilon}^q}, \\ d\xi_{\varepsilon, h_\varepsilon} &= -\xi_{\varepsilon, h_\varepsilon} dt + \frac{\overline{u_{\varepsilon, h_\varepsilon}^\alpha}}{\xi_{\varepsilon, h_\varepsilon}^\beta} dt + \sqrt{\varepsilon} \xi_{\varepsilon, h_\varepsilon} dB_t + \xi_{\varepsilon, h_\varepsilon} dh_\varepsilon(t), \end{aligned}$$

with the same boundary and initial conditions as in Eq. (1.3). By the same argument as in the previous section, we can prove the global existence and uniqueness of the solutions to Eqs. (4.2) and (4.3).

Now we are at the position to state our large deviation result.

Theorem 4.4 (Large deviation principle). *Let $\{(u_\varepsilon, \xi_\varepsilon)\}$ be the solution of the equation*

$$(4.4) \quad \begin{cases} \partial_t u_\varepsilon = \Delta u_\varepsilon - u_\varepsilon + \frac{u_\varepsilon^p}{\xi_\varepsilon^q}, \\ d\xi_\varepsilon = -\xi_\varepsilon dt + \frac{u_\varepsilon^\alpha}{\xi_\varepsilon^\beta} dt + \sqrt{\varepsilon} \xi_\varepsilon dB_t, \\ \frac{\partial u_\varepsilon}{\partial \nu} = 0, \\ u_\varepsilon(0) = v, \\ \xi_\varepsilon(0) = \zeta. \end{cases}$$

Then $\{(u_\varepsilon, \xi_\varepsilon)\}$ satisfies a large deviation principle in $C([0, 1]; C \times \mathbb{R})$ with the rate function I given by: for any $(u, \xi) \in C([0, 1]; C \times \mathbb{R})$,

$$I((u, \xi)) := \inf_{\{h \in H: (u_h, \xi_h) = (u, \xi)\}} \left(\frac{1}{2} \|h\|_H^2 \right),$$

with the convention $\inf\{\emptyset\} = \infty$, where (u_h, ξ_h) is the solution to Eq. (4.2).

We shall follow the method in [1, Theorem 4.4] to prove the above LDP. According to this method, we only need to show the following two propositions.

Proposition 4.5. *Let $g_n, h \in \mathcal{A}_N^d$ and (u_{g_n}, ξ_{g_n}) be the solution of Eq. (4.2) with h replaced by g_n . Up to taking a subsequence, we have*

$$\lim_{g_n \rightarrow h} \|(u_{g_n}, \xi_{g_n}) - (u_h, \xi_h)\|_{C([0, 1]; C \times \mathbb{R})} = 0.$$

Proposition 4.6. *For a family $\{h_\varepsilon\} \subset \mathcal{A}_N^s$ for which h_ε converges in distribution to h under the weak topology of H , up to taking a subsequence, the solution $(u_{\varepsilon, h_\varepsilon}, \xi_{\varepsilon, h_\varepsilon})$ of (4.3) converges in distribution to (u_h, ξ_h) , more precisely, for all bounded continuous function $f : C([0, 1]; C \times \mathbb{R}) \rightarrow \mathbb{R}$, up to taking a subsequence, the following relation holds:*

$$(4.5) \quad \lim_{\varepsilon \rightarrow 0} \mathbb{E} f(u_{\varepsilon, h_\varepsilon}, \xi_{\varepsilon, h_\varepsilon}) = \mathbb{E} f(u_h, \xi_h).$$

4.2. Proof of Proposition 4.5.

Lemma 4.7. *For all $t \in [0, 1]$, we have the following estimates*

$$(4.6) \quad \xi_h(t) \geq e^{-t - \|h\|_H} \zeta,$$

$$(4.7) \quad \xi_h(t) \lesssim e^{\|h\|_H} \zeta + e^{\|h\|_H} \left(\sup_{0 \leq t \leq 1} \overline{u_h^\alpha}(t) \right)^{\frac{1}{1+\beta}}.$$

Proof. From Eq. (4.2), we have

$$(4.8) \quad d\xi_h^{1+\beta}(t) = -(1+\beta)\xi_h^{1+\beta}(t)dt + (1+\beta)\xi_h^{1+\beta}(t)dh(t) + (1+\beta)\overline{u}_h^\alpha(t)dt,$$

which clearly implies

$$\xi_h^{1+\beta}(t) = e^{-(1+\beta)t+(1+\beta)h(t)}\zeta^{1+\beta} + (1+\beta)\int_0^t e^{-(1+\beta)(t-s)+(1+\beta)(h(t)-h(s))}\overline{u}_h^\alpha(s)ds.$$

This equality and (4.1) clearly imply the desired two inequalities. \square

Lemma 4.8. *We have*

$$\int_0^t \frac{\overline{u}_h^\alpha(s)}{\xi_h^{1+\delta+\beta}(s)}ds \leq \Lambda(\delta, \zeta, h) \quad \forall t \in [0, 1],$$

where

$$\Lambda(\delta, \zeta, h) = \delta^{-1}\zeta^{-\delta} + e^{\delta(1+\|h\|_H)}\zeta^{-\delta} + e^{\delta(1+\|h\|_H)}\|h\|_H.$$

Proof. Differentiating $\xi_h^{-\delta}(t)$ we get

$$\xi_h^{-\delta}(t) - \zeta^{-\delta} = \delta \int_0^t \xi_h^{-\delta}(s)ds - \delta \int_0^t \frac{\overline{u}_h^\alpha(s)}{\xi_h^{1+\delta+\beta}(s)}ds - \delta \int_0^t \xi_h^{-\delta}(s)dh_s,$$

which, together with (4.6) and Hölder inequality, gives

$$\begin{aligned} \int_0^t \frac{\overline{u}_h^\alpha(s)}{\xi_h^{1+\delta+\beta}(s)}ds &\leq \delta^{-1}\zeta^{-\delta} + \int_0^t \xi_h^{-\delta}(s)ds + \left| \int_0^t \xi_h^{-\delta}(s)dh_s \right| \\ &\leq \delta^{-1}\zeta^{-\delta} + e^{\delta(1+\|h\|_H)}\zeta^{-\delta} + \left(\int_0^t \xi_h^{-2\delta}(s)ds \right)^{\frac{1}{2}} \|h\|_H \\ &\leq \delta^{-1}\zeta^{-\delta} + e^{\delta(1+\|h\|_H)}\zeta^{-\delta} + e^{\delta(1+\|h\|_H)}\|h\|_H \end{aligned}$$

for all $t \in [0, 1]$. This completes the proof. \square

Lemma 4.9. *Let $\rho, \ell, \theta, \gamma$ be the same as those in Lemma 3.4. Let $\delta \in (0, \frac{q-\rho-\rho\beta}{\rho})$. As ℓ is sufficiently large so that $\theta \in (0, 1)$, $\gamma \in (0, 1)$ and $\frac{\rho}{1-\gamma\theta} \in (0, 1)$, we have*

$$\sup_{0 \leq t \leq 1} \|u_h(t)\|_{L^\ell}^\ell \leq C \left(\|v\|_{L^\ell}^{\frac{(1-\theta\gamma)\ell}{1-\theta}} + \tilde{\Theta}^{\frac{1-\theta\gamma}{1-\theta}} \Lambda^{\frac{\rho}{1-\theta}}(\delta, \zeta, h) \right) \vee 1.$$

where C depends on α, β, p, q , $\Lambda(\delta, \zeta, h)$ is defined in Lemma 4.8 and

$$\tilde{\Theta} = e^{\frac{q-\rho(1+\beta+\delta)}{1-\theta\gamma}} \zeta^{\frac{\rho(1+\beta+\delta)-q}{1-\theta\gamma}} e^{\frac{q-\rho(1+\beta+\delta)}{1-\theta\gamma}} \|h\|_H.$$

Proof. Repeating the argument for deriving (3.17) and using (4.1), we get

$$\sup_{0 \leq t \leq 1} \eta(t) \leq \eta(0) + C\tilde{\Theta} \left(\int_0^1 \frac{\overline{u}_h^\alpha(s)}{\xi_h^{1+\beta+\delta}(s)}ds \right)^{\frac{\rho}{1-\gamma\theta}} \left(\sup_{0 \leq t \leq 1} \eta(t) \right)^{\frac{\theta(1-\gamma)}{1-\theta\gamma}},$$

where $\eta(t) = \|u_h(t)\|_{L^\ell}^\ell$. By the same argument as that below (3.17), we get the desired inequality. \square

Lemma 4.10. *Let (u_h, ξ_h) be the solution of Eq. (4.2). We have*

$$(4.9) \quad \sup_{h \in \mathcal{A}_N^d} \|(u_h, \xi_h)\|_{C([0,1]; C \times \mathbb{R})} \leq C$$

where C depends on $N, \zeta, \|v\|_C, \alpha, \beta, p, q$.

Proof. Similar as in the proof of Lemma 2.1, set

$$\mathcal{A}_{T,M,N} = \left\{ (u, \xi) \in C([0, T]; C(\mathcal{O}, \mathbb{R}) \times \mathbb{R}) : u(t) \geq 0, \xi(t) \geq e^{-t-N}\zeta, \forall 0 \leq t \leq T; \right. \\ \left. u(0) = v, \xi(0) = \zeta; \|(u, \xi)\|_{C([0,T]; C \times \mathbb{R})} \leq M \right\}$$

with $M > 2 + \|v\|_C + e^N \zeta$ and $T > 0$ being some number depending on $N, M, \alpha, \beta, p, q$. By a similar argument as in the proof of Lemma 2.1, we have

$$(4.10) \quad \sup_{h \in \mathcal{A}_N^d} \|(u_h, \xi_h)\|_{C([0,T]; C \times \mathbb{R})} \leq M.$$

To complete the proof, we only need to bound the solution on the time interval $[T, 1]$. On the one hand, by (4.7), (4.6) and Lemma 4.9, there exists some \bar{C} depending only on v, ζ, N such that

$$(4.11) \quad \sup_{h \in \mathcal{A}_N^d} \|\xi_h\|_{C([0,1]; \mathbb{R})} \leq \bar{C}.$$

Repeating the argument in the proof of Theorem 1.1 and choosing $\alpha > \frac{d}{2\theta}$, we have some \hat{C} depending only on $v, \zeta, \alpha, \beta, N$ such that

$$\sup_{h \in \mathcal{A}_N^d} \sup_{T \leq t \leq 1} \|u_h\|_{D(\mathcal{H}_p^\alpha)} \leq \hat{C}.$$

This and Sobolev embedding theorem further give

$$(4.12) \quad \sup_{h \in \mathcal{A}_N^d} \|u_h\|_{C([T/2, 1]; C)} \leq \tilde{C}$$

where \tilde{C} depends only on $v, \zeta, \alpha, \beta, N$. Hence,

$$(4.13) \quad \sup_{h \in \mathcal{A}_N^d} \|(u_h, \xi_h)\|_{C([0,1]; C \times \mathbb{R})} \leq \tilde{C} + \bar{C}.$$

The proof is complete. □

Proof of Proposition 4.5. Let all C below be some numbers depending on $N, \zeta, \|v\|_C, \alpha, \beta, p, q$, whose exact values may vary from line to line. Recall $S(t) = e^{(\Delta-1)t}$ and denote $\Lambda_{n,m}(t) = u_{g_n}(t) - u_{g_m}(t)$. Observe

$$\Lambda_{n,m}(t) = \int_0^t S(t-s) \left(\frac{u_{g_n}^p(s)}{\xi_{g_n}^q(s)} - \frac{u_{g_m}^p(s)}{\xi_{g_m}^q(s)} \right) ds.$$

Thanks to Lemma 4.7 and Lemma 4.10, we have

(4.14)

$$\begin{aligned} \|\Lambda_{n,m}(t)\|_C &\leq \int_0^t \left\| \frac{u_{g_n}^p(s)}{\xi_{g_n}^q(s)} - \frac{u_{g_m}^p(s)}{\xi_{g_m}^q(s)} \right\|_C ds \\ &\leq \int_0^t \frac{\|u_{g_n}^p(s) - u_{g_m}^p(s)\|_C}{\xi_{g_n}^q(s)} ds + \int_0^t \|u_{g_m}^p(s)\|_C \left| \frac{1}{\xi_{g_n}^q(s)} - \frac{1}{\xi_{g_m}^q(s)} \right| ds \\ &\leq C \int_0^t \Lambda_{m,n}(s) ds + C \int_0^t |\xi_{g_n}(s) - \xi_{g_m}(s)| ds. \end{aligned}$$

For all $s, t \in [0, 1]$ and $g_n \in \mathcal{A}_N^d$, by Lemma 4.10 and the second equation of (4.2), we have

$$\begin{aligned} |\xi_{g_n}(t) - \xi_{g_n}(s)| &\leq \int_s^t \xi_{g_n}(r) dr + \int_s^t \frac{\overline{u_{g_n}^\alpha}(r)}{\xi_{g_n}^\beta(r)} dr + \int_s^t \xi_{g_n}(r) |\dot{g}_n(r)| dr \\ &\leq C(t-s) + C(t-s) + \left(\int_s^t |\xi_{g_n}(r)|^2 dr \right)^{\frac{1}{2}} \left(\int_0^1 |\dot{g}_n(r)|^2 dr \right)^{\frac{1}{2}} \\ &\leq C(t-s) + C(t-s)^{\frac{1}{2}}. \end{aligned}$$

The above inequality clearly implies that $\{\xi_{g_n}, n \geq 1\}$ is equi-continuous. By Arzelà-Ascoli Theorem, there exist some $\xi \in C([0, 1]; \mathbb{R})$ and a subsequence of $\{\xi_{g_n}, n \geq 1\}$ (say $\{\xi_{g_n}, n \geq 1\}$ without loss of generality) such that

$$(4.15) \quad \lim_{n \rightarrow \infty} \|\xi_{g_n} - \xi\|_{C([0,1]; \mathbb{R})} = 0.$$

It follows from (4.6) and (4.9) that for all $t \in [0, 1]$

$$\xi(t) \geq e^{-t-\|h\|_H} \zeta.$$

Moreover, (4.15) and (4.14) clearly imply that $\{u_{g_n}, n \geq 1\}$ is a Cauchy sequence in $C([0, 1]; C)$. Hence, there exists some $u \in C([0, 1]; C)$ so that

$$(4.16) \quad \lim_{n \rightarrow \infty} \|u_{g_n} - u\|_{C([0,1]; C)} = 0.$$

Since

$$u_{g_n}(t) = S(t)v + \int_0^t S(t-s) \frac{u_{g_n}^p(s)}{\xi_{g_n}^q(s)} ds,$$

letting $n \rightarrow \infty$ we get

$$(4.17) \quad u(t) = S(t)v + \int_0^t S(t-s) \frac{u^p(s)}{\xi^q(s)} ds.$$

On the other hand, by (4.15) and $g_n \rightharpoonup h$ in H ,

$$\begin{aligned} & \int_0^t \xi_{g_n}(s) \dot{g}_n(s) ds - \int_0^t \xi(s) \dot{h}(s) ds \\ &= \int_0^t [\xi_{g_n}(s) - \xi(s)] \dot{g}_n(s) ds + \int_0^t \xi(s) [\dot{g}_n(s) - \dot{h}(s)] ds \rightarrow 0 \end{aligned}$$

as $n \rightarrow \infty$. Let $n \rightarrow \infty$, the above limit and the following relation

$$\xi_{g_n}(t) = \zeta - \int_0^t \xi_{g_n}(s) ds + \int_0^t \frac{\overline{u_{g_n}^\alpha}(s)}{\xi_{g_n}^\beta(s)} ds + \int_0^t \xi_{g_n}(s) \dot{g}_n(s) ds$$

give

$$\xi(t) = \zeta - \int_0^t \xi(s) ds + \int_0^t \frac{\overline{u^\alpha}(s)}{\xi^\beta(s)} ds + \int_0^t \xi(s) \dot{h}(s) ds$$

which, together with (4.17), implies that (u, ξ) solve Eq. (4.2). Thanks to the uniqueness, we have $(u, \xi) = (u_h, \xi_h)$ and thus

$$\lim_{g_n \rightarrow h} \|(u_{g_n}, \xi_{g_n}) - (u_h, \xi_h)\|_{C([0,1]; C \times \mathbb{R})} = 0.$$

□

4.3. Proof of Proposition 4.6.

Lemma 4.11. *Let $\varepsilon > 0$ be such that $2 - \beta\varepsilon > 0$ and $h_\varepsilon \in \mathcal{A}_N^s$. We have the following estimates*

$$(4.18) \quad \xi_{\varepsilon, h_\varepsilon}(t) \geq e^{-\frac{(2-\varepsilon\beta)}{2}t - N + \sqrt{\varepsilon}B_t} \zeta \quad \forall t \in [0, 1],$$

$$(4.19) \quad \inf_{0 \leq t \leq 1} \xi_{\varepsilon, h_\varepsilon}(t) \geq e^{-1 - N - \sqrt{\varepsilon}B_1^*} \zeta.$$

Moreover, we have

$$(4.20) \quad \sup_{0 \leq t \leq 1} \xi_{\varepsilon, h_\varepsilon}(t) \lesssim e^{N + \sqrt{\varepsilon}B_1^*} \zeta^{1+\beta} + e^{N+2\sqrt{\varepsilon}B_1^*} \left(\sup_{0 \leq t \leq 1} \overline{u_{\varepsilon, h_\varepsilon}^\alpha}(t) \right)^{\frac{1}{1+\beta}}.$$

Proof. We simply write $u = u_{\varepsilon, h_\varepsilon}$, $\xi = \xi_{\varepsilon, h_\varepsilon}$ and $h = h_\varepsilon$. By Itô formula, we have

$$(4.21) \quad \begin{aligned} d\xi^{1+\beta}(t) &= -\frac{1}{2}(1+\beta)(2-\varepsilon\beta)\xi^{1+\beta}(t)dt + (1+\beta)\xi^{1+\beta}(t)dh(t) \\ &\quad + \sqrt{\varepsilon}(1+\beta)\xi^{1+\beta}(t)dB_t + (1+\beta)\overline{u^\alpha}(t)dt, \end{aligned}$$

which clearly implies

$$\begin{aligned} \xi^{1+\beta}(t) &= e^{-\frac{(1+\beta)(2-\varepsilon\beta)}{2}t + (1+\beta)h(t) + \sqrt{\varepsilon}(1+\beta)B_t} \zeta^{1+\beta} \\ &\quad + (1+\beta) \int_0^t e^{-\frac{(1+\beta)(2-\varepsilon\beta)}{2}(t-s) + (1+\beta)(h(t)-h(s)) + \sqrt{\varepsilon}(1+\beta)(B_t-B_s)} \overline{u^\alpha}(s) ds \\ &\leq e^{(1+\beta)\|h\|_H + \sqrt{\varepsilon}(1+\beta)B_1^*} \zeta^{1+\beta} + (1+\beta) \int_0^t e^{(1+\beta)\|h\|_H + 2\sqrt{\varepsilon}(1+\beta)B_1^*} \overline{u^\alpha}(s) ds, \end{aligned}$$

where the last inequality is by (4.1). The above inequality clearly implies the three desired inequalities. \square

Let $\delta > 0$, define

$$\mathcal{M}_{\varepsilon,\delta}(t) = \int_0^t \xi_{\varepsilon,h_\varepsilon}^{-\delta}(s) dB_s, \quad \mathcal{M}_{\varepsilon,\delta}^* = \sup_{0 \leq t \leq 1} |\mathcal{M}_{\varepsilon,\delta}(t)|.$$

Lemma 4.12. *Let $\mu > 0$ and $\delta > 0$, for all $\varepsilon \in [0, 1]$ we have*

$$(4.22) \quad \mathbb{E} (\mathcal{M}_{\varepsilon,\delta}^*)^\mu \leq C$$

where C depends only on μ, N, δ and ζ . Moreover, we have

$$(4.23) \quad \mathcal{M}_{\varepsilon,\delta}^* < \infty \quad a.s..$$

Proof. We only have to show the desired inequality for the case $\mu > 2$ since the case of $0 < \mu \leq 2$ is an immediate corollary from the former. We simply write $\xi_\varepsilon = \xi_{\varepsilon,h_\varepsilon}$.

By Burkholder-Davis-Gundy inequality and Hölder inequality, we have

$$\mathbb{E} (\mathcal{M}_{\varepsilon,\delta}^*)^\mu \leq C \mathbb{E} \left[\int_0^1 \xi_\varepsilon^{-2\delta}(s) ds \right]^{\frac{\mu}{2}} \leq C \left[\int_0^1 \mathbb{E} \xi_\varepsilon^{-\mu\delta}(s) ds \right].$$

which, together with (4.19), further gives

$$\mathbb{E} (\mathcal{M}_{\varepsilon,\delta}^*)^\mu \leq C \mathbb{E} e^{\mu\delta + \mu\delta N + \mu\delta\sqrt{\varepsilon}B_1^*} \zeta^{-\mu\delta}.$$

The desired inequality immediately follows from the above inequality and (2.2). The second inequality is a direct corollary from the first one. \square

Lemma 4.13. *Let $\varepsilon > 0$ be such that $2 - \beta\varepsilon > 0$ and let $h_\varepsilon \in \mathcal{A}_N^s$. For all $\delta > 0$, we have*

$$\int_0^1 \frac{\overline{u_{\varepsilon,h_\varepsilon}^\alpha}(s)}{\xi_{\varepsilon,h_\varepsilon}^{1+\beta+\delta}(s)} ds \leq \Lambda(\zeta, \varepsilon, B, N, \delta, \mathcal{M}_{\varepsilon,\delta}^*),$$

where

$$\Lambda(\zeta, \varepsilon, B, N, \delta, \mathcal{M}_{\varepsilon,\delta}^*) = \delta^{-1} \zeta^{-\delta} + \frac{(2 + \varepsilon + \delta\varepsilon + 2N)e^{\delta+\delta N+\delta\sqrt{\varepsilon}B_1^*}}{2} \zeta^{-\delta} + \sqrt{\varepsilon} \mathcal{M}_{\varepsilon,\delta}^*$$

Proof. For the notational simplicity, we shall write $\xi(t) = \xi_{\varepsilon,h_\varepsilon}(t)$ and $u(t) = u_{\varepsilon,h_\varepsilon}(t)$. Applying Itô formula to $\xi^{-\delta}(t)$, we get

$$\begin{aligned} \xi^{-\delta}(t) - \zeta^{-\delta} &= \frac{\delta(2 + \varepsilon + \delta\varepsilon)}{2} \int_0^t \xi^{-\delta}(s) ds - \delta \int_0^t \frac{\overline{u^\alpha}(s)}{\xi^{1+\delta+\beta}(s)} ds \\ &\quad - \delta \int_0^t \xi^{-\delta}(s) \dot{h}_s ds - \delta \sqrt{\varepsilon} \int_0^t \xi^{-\delta}(s) dB_s, \end{aligned}$$

which gives

$$\begin{aligned}
\int_0^t \frac{\overline{u^\alpha}(s)}{\xi^{1+\delta+\beta}(s)} ds &\leq \delta^{-1} \zeta^{-\delta} + \frac{2+\varepsilon+\delta\varepsilon}{2} \int_0^t \xi^{-\delta}(s) ds \\
&+ \sup_{0 \leq t \leq 1} \left| \int_0^t \xi^{-2\delta}(s) ds \right|^{\frac{1}{2}} \|h\|_H + \sqrt{\varepsilon} \sup_{0 \leq t \leq 1} \left| \int_0^t \xi^{-\delta}(s) dB_s \right| \\
&\leq \delta^{-1} \zeta^{-\delta} + \frac{(2+\varepsilon+\delta\varepsilon+2\|h_\varepsilon\|_H)e^{\delta+\delta\|h_\varepsilon\|_H+\delta\sqrt{\varepsilon}B_1^*}}{2} \zeta^{-\delta} \\
&+ \sqrt{\varepsilon} \sup_{0 \leq t \leq 1} \left| \int_0^t \xi^{-\delta}(s) dB_s \right|
\end{aligned}$$

where the last inequality is by (4.19). This clearly implies the desired inequality. \square

Lemma 4.14. *Let $\rho, \ell, \theta, \gamma$ be the same as those in Lemma 3.4. Let $h_\varepsilon \in \mathcal{A}_N^s$ and $\delta \in (0, \frac{q-\rho-\rho\beta}{\rho})$. As ℓ is sufficiently large so that $\theta \in (0, 1)$, $\gamma \in (0, 1)$ and $\frac{\rho}{1-\gamma\theta} \in (0, 1)$, we have*

$$\sup_{0 \leq t \leq 1} \|u_{\varepsilon, h_\varepsilon}(t)\|_{L^\ell}^\ell \leq C \left(\|v\|_{L^\ell}^{\frac{(1-\theta\gamma)\ell}{1-\theta}} + \hat{\Theta}^{\frac{1-\theta\gamma}{1-\theta}} \Lambda^{\frac{\rho}{1-\theta}}(\zeta, \varepsilon, B, N, \delta, \mathcal{M}_{\varepsilon, \delta}^*) \right) \vee 1,$$

where C depends on α, β, p, q , $\Lambda(\zeta, \varepsilon, B, N, \delta, \mathcal{M}_{\varepsilon, \delta}^*)$ is defined in Lemma 4.13 and

$$\hat{\Theta} = e^{(1+N)\frac{q-\rho(1+\beta+\delta)}{1-\theta\gamma}} \zeta^{\frac{\rho(1+\beta+\delta)-q}{1-\theta\gamma}} e^{\frac{q-\rho(1+\beta+\delta)}{1-\theta\gamma}} \sqrt{\varepsilon} B_1^*.$$

Proof. Repeating the argument for getting (3.17) and using (4.1), we get

$$(4.24) \quad \sup_{0 \leq t \leq 1} \eta(t) \leq \eta(0) + C \hat{\Theta} \left(\int_0^1 \frac{\overline{u_{\varepsilon, h_\varepsilon}^\alpha}(s)}{\xi_{\varepsilon, h_\varepsilon}^{1+\beta+\delta}(s)} ds \right)^{\frac{\rho}{1-\gamma\theta}} \left(\sup_{0 \leq t \leq 1} \eta(t) \right)^{\frac{\theta(1-\gamma)}{1-\theta\gamma}},$$

where $\eta(t) = \|u_{\varepsilon, h_\varepsilon}(t)\|_{L^\ell}^\ell$. Repeating the argument below (3.17), we immediately get the desired inequality. \square

Proof of Proposition 4.6. For the notational simplicity, we shall write $u_\varepsilon = u_{\varepsilon, h_\varepsilon}$ and $\xi_\varepsilon = \xi_{\varepsilon, h_\varepsilon}$. We choose $\ell > 0$ in Lemma 4.14 be sufficiently large so that $\ell > 2\alpha$ and fix it. We also fix the number $\rho, \theta, \gamma, \delta$ in Lemma 4.14. By their definitions, $\ell, \rho, \theta, \gamma, \delta$ are all some fixed numbers depending on α, β, p, q . Let all C below be some numbers depending on $\zeta, v, \alpha, \beta, p, q$ and N , whose exact values may vary from one to one. We shall prove the proposition by the following two steps.

(Step 1) We shall prove in Step 2 below that there exist some $\xi \in C([0, 1], \mathbb{R})$ and a subsequence $\{\xi_{\varepsilon_n}\}$ with $\lim_{n \rightarrow \infty} \varepsilon_n = 0$ such that

$$(4.25) \quad \lim_{n \rightarrow \infty} \xi_{\varepsilon_n} = \xi \quad \text{in distribution under the topology } C([0, 1], \mathbb{R}).$$

By Skorohod embedding theorem, there exist a probability space $(\hat{\Omega}, \hat{\mathcal{F}}, \hat{\mathbb{P}})$ and random variables $\{\hat{\xi}_{\varepsilon_n}\}$ and $\hat{\xi}$ which have the same distributions as $\{\xi_{\varepsilon_n}\}$ and ξ respectively, such that

$$\lim_{n \rightarrow \infty} \|\hat{\xi}_{\varepsilon_n} - \hat{\xi}\|_{C([0,1];\mathbb{R})} = 0 \quad a.s..$$

Consider the equations

$$\begin{aligned} \partial_t \hat{u}_{\varepsilon_n} &= \Delta \hat{u}_{\varepsilon_n} - \hat{u}_{\varepsilon_n} + \frac{\hat{u}_{\varepsilon_n}^p}{\hat{\xi}_{\varepsilon_n}^q}, \quad \hat{u}_{\varepsilon_n}(0) = v, \\ (4.26) \quad \partial_t \hat{u} &= \Delta \hat{u} - \hat{u} + \frac{\hat{u}^p}{\hat{\xi}^q}, \quad \hat{u}(0) = v, \end{aligned}$$

both with the same boundary condition, by the same argument as in the proof of Proposition 4.5, we get

$$(4.27) \quad \lim_{n \rightarrow \infty} \|\hat{u}_{\varepsilon_n} - \hat{u}\|_{C([0,1];C)} = 0 \quad a.s..$$

It is clear that the distribution of $(\hat{u}_{\varepsilon_n}, \hat{\xi}_{\varepsilon_n})$ is the same as those of $(u_{\varepsilon_n}, \xi_{\varepsilon_n})$. By (4.36) below, we have

$$\lim_{\varepsilon \rightarrow 0+} \mathbb{E} \sqrt{\varepsilon} \sup_{0 \leq t \leq 1} \left| \int_0^t \xi_{\varepsilon} dB_s \right| = 0.$$

Hence, up to taking a subsequence, we have

$$\lim_{n \rightarrow \infty} \sqrt{\varepsilon_n} \sup_{0 \leq t \leq 1} \left| \int_0^t \xi_{\varepsilon_n} dB_s \right| = 0.$$

By the same argument as in the proof of Proposition 4.5, we get

$$(4.28) \quad \hat{\xi}(t) = \zeta - \int_0^t \hat{\xi}(s) ds + \int_0^t \frac{\hat{u}^{\alpha}(s)}{\hat{\xi}^{\beta}(s)} ds + \int_0^t \hat{\xi}(s) \dot{h}(s) ds.$$

(4.26) and (4.28) yield that $(\hat{u}, \hat{\xi})$ satisfies Eq. (4.2). By uniqueness of the solution, $(\hat{u}, \hat{\xi})$ and (u_h, ξ_h) have the same distribution. Hence, we complete the proof up to showing (4.25).

(Step 2) Now we show (4.25). To this end, it suffices to prove the following asymptotic tightness criterion ([14, Theorem 2.1]):

- (i) For any $0 \leq t_1 < t_2 < \dots < t_n \leq 1$ with $n \in \mathbb{N}$, the distribution of $(\xi_{\varepsilon}(t_1), \dots, \xi_{\varepsilon}(t_n))_{0 \leq \varepsilon \leq 1}$ is tight.
- (ii) For all $\lambda > 0$

$$(4.29) \quad \lim_{\delta \rightarrow 0} \limsup_{\varepsilon \rightarrow 0} \mathbb{P} \left\{ \sup_{\substack{0 \leq s < t \leq 1 \\ |t-s| \leq \delta}} |\xi_{\varepsilon}(t) - \xi_{\varepsilon}(s)| > \lambda \right\} = 0.$$

First of all, for all $\nu > 0$, by Hölder inequality and Lemma 4.14 we have

$$\left[\sup_{0 \leq t \leq 1} \overline{u_\varepsilon^\alpha}(t) \right]^\nu \leq \left(\sup_{0 \leq t \leq 1} \|u_\varepsilon(t)\|_{L^\ell}^\ell \right)^{\frac{\nu\alpha}{\ell}} \leq C \left[e^{c_1 B_1^*} + e^{c_2 B_1^*} (\mathcal{M}_{\varepsilon, \delta}^*)^{c_3} \right],$$

where c_1, c_2, c_3 all depend on α, β, p, q, ν . Thanks to Lemma 4.12 and (2.2), using Hölder and the above inequalities we have

$$(4.30) \quad \mathbb{E} \left[\sup_{0 \leq t \leq 1} \overline{u_\varepsilon^\alpha}(t) \right]^\nu \leq C.$$

Thanks to (4.19) and (2.2), by similar but easier argument we get

$$(4.31) \quad \mathbb{E} \left[\inf_{0 \leq t \leq 1} \xi_\varepsilon(t) \right]^{-\nu} \leq C.$$

By Hölder inequality and (4.20) we have

$$\begin{aligned} \sup_{0 \leq t \leq 1} \xi_\varepsilon^2(t) &\lesssim e^{2N+2\sqrt{\varepsilon}B_1^*} + e^{2N+4\sqrt{\varepsilon}B_1^*} \left(\sup_{0 \leq t \leq 1} \overline{u_\varepsilon^\alpha}(t) \right)^{\frac{2}{1+\beta}} \\ &\lesssim e^{2N+2B_1^*} + e^{2N+4B_1^*} \left(\sup_{0 \leq t \leq 1} \overline{u_\varepsilon^\alpha}(t) \right)^{\frac{2}{1+\beta}}. \end{aligned}$$

Thanks to (4.30) and (2.2), using Hölder and the above inequalities we have

$$(4.32) \quad \mathbb{E} \sup_{0 \leq t \leq 1} \xi_\varepsilon^2(t) \leq C.$$

For all small $c > 0$, choosing $K = \sqrt{\frac{C}{c}}$, by the Chebyshev inequality there exists some $K > 0$ such that

$$\mathbb{P} \left(\sup_{0 \leq t \leq 1} \xi_\varepsilon(t) > K \right) \leq \frac{\mathbb{E} \sup_{0 \leq t \leq 1} \xi_\varepsilon^2(t)}{K^2} = c$$

and thus

$$\mathbb{P} \left(\sup_{0 \leq t \leq 1} \xi_\varepsilon(t) \leq K \right) \geq 1 - c.$$

For any $0 \leq t_1 < t_2 < \dots < t_n \leq 1$ with $n \in \mathbb{N}$, we have

$$\mathbb{P} (\xi_\varepsilon(t_1) \leq K, \dots, \xi_\varepsilon(t_n) \leq K) \geq 1 - c.$$

Since $c > 0$ is arbitrary, the distribution of $(\xi_\varepsilon(t_1), \dots, \xi_\varepsilon(t_n))$ is tight. Hence, (i) above holds.

Next we check that (ii) also holds. Observe

$$\begin{aligned} (4.33) \quad \sup_{|s-t| \leq \delta} |\xi_\varepsilon(t) - \xi_\varepsilon(s)| &\leq \delta \left[\sup_{0 \leq t \leq 1} \xi_\varepsilon(t) + \sup_{0 \leq t \leq 1} \frac{\overline{u_\varepsilon^\alpha}(t)}{\xi_\varepsilon^\beta(t)} \right] \\ &\quad + \sup_{|s-t| \leq \delta} \left| \int_s^t \xi_\varepsilon(r) \dot{h}_\varepsilon(s) ds \right| + 2\sqrt{\varepsilon} \sup_{0 \leq t \leq 1} \left| \int_0^t \xi_\varepsilon dB_s \right|. \end{aligned}$$

By Hölder inequality, we get

$$\sup_{|s-t| \leq \delta} \left| \int_s^t \xi_\varepsilon(r) \dot{h}_\varepsilon(s) ds \right| \leq \sup_{|s-t| \leq \delta} \left[\int_s^t \xi_\varepsilon^2(r) ds \right]^{\frac{1}{2}} \|h_\varepsilon\|_H \leq N\sqrt{\delta} \sup_{0 \leq t \leq 1} \xi_\varepsilon(t),$$

which, together with (4.32), yields

$$(4.34) \quad \mathbb{E} \sup_{|s-t| \leq \delta} \left| \int_s^t \xi_\varepsilon(r) \dot{h}_\varepsilon(s) ds \right| \leq C\delta^{\frac{1}{2}}.$$

Observe

$$\sup_{0 \leq t \leq 1} \frac{\overline{u_\varepsilon^\alpha(t)}}{\xi_\varepsilon^\beta(t)} \leq \left(\sup_{0 \leq t \leq 1} \overline{u_\varepsilon^\alpha(t)} \right) \left(\inf_{0 \leq t \leq 1} \xi_\varepsilon^{-\beta}(t) \right),$$

by (4.30), (4.31) and Hölder inequality, this further gives

$$(4.35) \quad \mathbb{E} \sup_{0 \leq t \leq 1} \frac{\overline{u_\varepsilon^\alpha(t)}}{\xi_\varepsilon^\beta(t)} \leq C.$$

Moreover, by Hölder and martingale inequalities and Itô identity we get

$$(4.36) \quad \begin{aligned} \mathbb{E} \sqrt{\varepsilon} \sup_{0 \leq t \leq 1} \left| \int_0^t \xi_\varepsilon dB_s \right| &\leq \sqrt{\varepsilon} \left[\mathbb{E} \sup_{0 \leq t \leq 1} \left| \int_0^t \xi_\varepsilon dB_s \right|^2 \right]^{\frac{1}{2}} \\ &\leq \sqrt{2\varepsilon} \left[\mathbb{E} \left| \int_0^1 \xi_\varepsilon dB_s \right|^2 \right]^{\frac{1}{2}} = \sqrt{2\varepsilon} \left[\int_0^1 \mathbb{E} |\xi_\varepsilon|^2 ds \right]^{\frac{1}{2}} \leq C\sqrt{\varepsilon} \end{aligned}$$

where the last inequality is by (4.32). Combining (4.32), (4.35), (4.34), (4.36) with (4.33), we immediately obtain

$$\mathbb{E} \sup_{|s-t| \leq \delta} |\xi_\varepsilon(t) - \xi_\varepsilon(s)| \leq C(\delta + \sqrt{\delta} + \sqrt{\varepsilon}).$$

By Chebyshev inequality,

$$\mathbb{P} \left\{ \sup_{\substack{0 \leq s < t \leq 1 \\ |t-s| \leq \delta}} |\xi_\varepsilon(t) - \xi_\varepsilon(s)| > \lambda \right\} \leq C\lambda^{-1}(\delta + \sqrt{\delta} + \sqrt{\varepsilon}),$$

which immediately implies (ii). □

4.4. Proof of the large deviation theorem.

Proof. By Theorem 4.4 in [1], and Proposition 4.5 and Proposition 4.6, we can obtain Theorem 4.4. The I in the theorem is an immediate consequence of [1, (4.3)]. □

5. DISCUSSION AND OUTLOOK

Finally, let us mention some directions of our future research on the stochastic Gierer-Meinhardt system. Some important questions have been left open in this study and we plan to explore them next. When does blow-up of solutions occur? Can related results be derived for stochastic processes other than one-dimensional standard Brownian motion? Can our results be extended from the stochastic shadow Gierer-Meinhardt system to the full Gierer-Meinhardt system? Do similar results hold for other pattern-forming systems such as the Gray-Scott or Schnakenberg models?

For pattern formation in the deterministic Gierer-Meinhardt model many interesting phenomena have been established such as Turing instability, peaked steady states with single or multiple spikes, and various kinds of bifurcations. We are interested in the question what will happen if some random forces are added to these models. Due to the randomness in the system, the peaked patterns and their bifurcations will be random rather than deterministic and we expect that the nature of their interactions will change. Depending on the exact conditions, they can be destabilised by the stochastic effects and new patterns can emerge. Our next goal is to investigate the trajectories of random patterns and their bifurcations and gain further insight into the mechanisms controlling these interactions ([30]).

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